

Substitute Form PTO-1449 (Modified)	U.S. Department of Commerce Patent and Trademark Office	Attorney's Docket No. 11910-002001	Application No. 09/641,589
Information Disclosure Statement by Applicant (Use several sheets if necessary) (37 CFR §1.98(b))		Applicant Philip A. Cooper et al.	
		Filing Date August 18, 2000	Group Art Unit 2161 3628

U.S. Patent Documents

Examiner Initial	Desig. ID	Patent Number	Issue Date	Patentee	Class	Subclass	Filing Date If Appropriate
JUB 90	AA	6,061,662	05/09/00	Makivic			
JUB 88	AB	6,021,397	02/01/00	Jones et al.			
	AC						
	AD						
	AE						
	AF						

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Foreign Patent Documents or Published Foreign Patent Applications

Examiner Initial	Desig. ID	Document Number	Publication Date	Country or Patent Office	Class	Subclass	Translation	
							Yes	No
	AG							
	AH							
	AI							

Other Documents (include Author, Title, Date, and Place of Publication)

Examiner Initial	Desig. ID	Document
JUB	AJ	John C. Hull, "Options, Futures, and Other Derivatives" (Fourth Edition, 1999; Prentice-Hall).
	AK	J. C. Jackwerth and M. Rubinstein, "Recovering probability distributions from option prices," <i>J. Finance</i> , vol. 51, pp. 1611-1631 (1996).
	AL	D. T. Breeden and R. H. Litzenberger, "Prices of state-contingent claims implicit in option prices," <i>J. Business</i> , vol. 51, pp. 631-650 (1978).
	AM	B. Dumas, J. Fleming and R.E. Whaley, "Implied volatility functions: Empirical tests", <i>J. Finance</i> , vol. 53, pp. 2059-2106 (Dec 1998)
	AN	www.cbo.com , Chicago Board Options Exchange
	AO	www.etrade.com , E*TRADE Securities, Inc.
	AP	www.bloomberg.com , Bloomberg L.P.
	AQ	www300.fidelity.com , Fidelity Investments Institutional Services Company, Inc.
	AR	www.nyse.com , NYSE, Inc.
	AS	www.optionetics.com , Global Investments Research Corp.
	AT	www.contingencyanalysis.com , Contingency Analysis
	AU	http://valuengine.com/servlet/ValuationSummary , ValuEngine Inc.

Examiner Signature <i>[Signature]</i>	Date Considered 1/4/04 1/26/05
EXAMINER: Initials citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	

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Substitute Disclosure Form (PTO-1449)